

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE											October 24, 2019	
Issue No.	ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Total Value Traded (Ksh)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												October 24, 2019
TWO YEAR BONDS												
FKD 120115Y	KE500000933	28-Jan-19	26-Jan-21	498	23,774.63	Fixed	10.7035					101.0263
FIVE YEAR BONDS												
FKD 120116Y	KE500000942	28-Jun-19	22-Jun-20	242	30,996.05	Fixed	13.1390					103.6338
FKD 120116Y	KE500000939	28-Nov-19	23-Nov-20	396	30,873.05	Fixed	13.9300					106.8605
FKD 120116Y	KE500000948	25-Apr-18	19-Apr-21	543	19,544.30	Fixed	14.3360					106.4648
FKD 120116Y	KE500000917	25-Jul-16	19-Jul-21	894	25,399.30	Fixed	14.9890					107.4712
FKD 120116Y	KE500000946	26-Sep-16	20-Sep-21	1,111	23,053.05	Fixed	13.1110					105.7613
FKD 120117Y	KE500000748	28-Aug-17	22-Aug-22	1,033	12,112.20	Fixed	12.4690					107.6538
FKD 120117Y	KE500000794	23-Oct-17	17-Oct-22	1,099	13,004.64	Fixed	12.5170					106.8100
FKD 120118Y	KE500000818	28-Mar-18	20-Mar-23	1,243	30,759.55	Fixed	12.2090					106.9611
FKD 120118Y	KE500000967	28-Feb-19	19-Feb-24	1,376	20,993.62	Fixed	11.3560					105.1270
FKD 120118Y	KE500000196	13-May-19	6-May-24	1,956	26,210.15	Fixed	10.8720					103.7863
TEN YEAR BONDS												
FKD 120120Y	KE500000328	26-Dec-16	13-Apr-20	172	19,394.15	Fixed	8.7390					99.5116
FKD 120205Y	KE1000001966	1-Nov-10	19-Oct-20	361	18,849.90	Fixed	9.3070					99.5712
FKD 120212Y	KE2000002358	26-Jun-12	13-Jun-22	963	36,273.70	Fixed	12.7090					105.3868
FKD 120113Y	KE5000006037	1-Jul-13	18-Jun-23	1,324	26,446.20	Fixed	12.3720					108.0750
FKD 120114Y	KE3000008890	26-May-15	15-Jun-24	1,564	35,852.15	Fixed	11.1800					109.4960
FKD 120116Y	KE5000009328	28-Aug-16	17-Aug-26	2,489	16,308.45	Fixed	10.0900					111.7155
FKD 120120Y	KE5000007327	11-Jul-17	19-Jul-27	3,078	27,541.80	Fixed	12.9690					109.3700
FKD 120119Y	KE5000009792	27-Aug-18	14-Aug-28	3,217	40,606.85	Fixed	12.6890					106.1943
FKD 120119Y	KE5000009716	17-Dec-18	4-Dec-28	3,329	26,108.95	Fixed	12.6500					105.7240
FKD 120119Y	KE5000009693	28-Feb-19	12-Feb-29	3,399	32,808.00	Fixed	12.4390					104.6734
FKD 120119Y	KE5000009877	15-Apr-19	2-Apr-29	3,448	41,338.72	Fixed	13.3900					103.3360
FKD 120119Y	KE5000009470	19-Aug-19	6-Aug-29	3,574	49,014.90	Fixed	11.5170					100.6462
FIFTEEN YEAR BONDS												
FKD 120217Y	KE1000001345	26-Mar-07	7-Mar-27	865	3,654.60	Fixed	14.5000					102.3890
FKD 120217Y	KE1000001352	26-Jun-07	8-Jun-27	956	33,646.84	Fixed	13.5000					109.7235
FKD 120217Y	KE1000001380	26-Nov-07	7-Nov-27	1,130	35,968.10	Fixed	12.5000					107.1242
FKD 120217Y	KE1000001448	31-Mar-08	13-Mar-28	1,269	36,860.50	Fixed	12.6000					107.1602
FKD 120115Y	KE5000001556	26-Mar-10	13-Mar-25	1,964	26,386.25	Fixed	12.5000					106.3679
FKD 120115Y	KE5000001568	26-Apr-11	8-Sep-25	2,237	15,313.10	Fixed	8.3000					92.4592
FKD 120115Y	KE5000001825	26-Sep-12	8-Sep-27	2,874	46,304.95	Fixed	11.0000					104.9470
FKD 120115Y	KE5000001790	26-Feb-13	7-Feb-28	3,028	48,139.45	Fixed	11.2000					103.2495
FKD 120115Y	KE5000001805	26-Apr-13	10-Apr-28	3,081	24,031.25	Fixed	10.0000					104.6374
FKD 120115Y	KE5000008432	26-May-18	9-Mar-33	5,277	30,991.470	Fixed	12.6000					100.6032
FKD 120115Y	KE5000008555	26-Jun-18	9-Mar-33	5,599	18,664.20	Fixed	12.7000					104.4480
FKD 120115Y	KE5000009430	28-Jan-19	9-Jun-34	5,191	14,719.70	Fixed	12.8570					102.9488
FKD 120115Y	KE5000001104	13-May-19	28-Sep-34	5,266	19,316.16	Fixed	12.7360					102.7177
FKD 120115Y	KE5000001328	26-Jul-19	19-Jul-34	5,373	60,979.30	Fixed	11.3460					100.1861
TWENTY YEAR BOND												
FKD 120118Y	KE1000001493	30-Jun-08	5-Jun-28	3,147	38,145.10	Fixed	13.7500					113.2817
FKD 120112Y	KE2000002176	30-May-11	5-May-21	4,211	3,965.80	Fixed	10.0000					97.8769
FKD 120112Y	KE2000002069	26-Jul-12	7-Nov-22	4,757	4,591.45	Fixed	12.0000					99.3961
FKD 120112Y	KE5000006543	26-Sep-16	1-Sep-36	6,157	12,761.20	Fixed	14.0000					109.6946
FKD 120112Y	KE5000008325	26-Mar-18	1-Mar-38	6,703	23,063.95	Fixed	13.2000					100.4866
FKD 120112Y	KE5000008650	26-Jun-18	5-Jul-38	6,829	13,820.75	Fixed	13.0000					99.3219
FKD 120112Y	KE5000009984	15-Apr-19	21-Mar-39	7,068	23,694.73	Fixed	12.8730					101.9545
THIRTY FIVE YEAR BOND												
FKD 120102Y	KE5000003088	26-Jun-10	28-May-35	5,898	20,192.50	Fixed	11.2500					81.2611
FKD 120102Y	KE5000003649	25-Jun-19	26-May-43	6,614	5,171.81	Fixed	13.4000					103.2196
THIRTY YEAR BOND												
SDR 120113Y	KE2000002135	28-Feb-11	21-Jan-41	7,790	28,144.70	Fixed	12.0000					84.1774
INFRASTRUCTURE BONDS												
FI 120213Y	KE4000003196	23-Feb-09	8-Feb-21	473	7,868.37	Fixed	12.5000					104.1666
FI 220213Y	KE4000003024	7-Dec-09	22-Nov-21	760	10,111.05	Fixed	12.0000					101.5126
FI 120113Y	KE2000002642	21-Oct-11	18-Sep-21	1,405	10,881.10	Fixed	12.0000					106.0241
FI 120113Y	KE5000001180	30-Sep-13	15-Sep-26	1,705	27,890.35	Fixed	11.0000					104.2071
FI 120114Y	KE4000001108	27-Oct-14	12-Oct-26	2,445	35,490.90	Fixed	11.0000					103.9964
FI 120115Y	KE5000001100	14-Dec-15	2-Nov-26	1,989	16,119.05	Fixed	11.0000					101.4092
FI 120115Y	KE4000001653	30-May-15	15-Mar-27	2,699	51,159.20	Fixed	11.0000	10.4800	101.9430	102.3663		170,000,000
FI 120115Y	KE5000004654	23-May-16	13-Mar-26	2,027	36,303.20	Fixed	12.5000					106.4295
FI 120115Y	KE5000005659	23-May-16	8-Sep-26	4,396	40,026.65	Fixed	12.0000	10.8670	101.7596	102.2663		170,000,000
FI 120117Y	KE5000006090	27-Feb-17	12-Feb-26	3,399	14,330.40	Fixed	12.5000					111.6234
FI 120117Y	KE5000007988	27-Nov-17	18-Mar-24	1,804	41,462.40	Fixed	12.5000					107.8547
FI 120118Y	KE5000008030	26-Apr-18	10-Apr-30	4,827	41,250.34	Fixed	12.6000					106.3866
FI 120182Y	KE5000009109	19-Nov-18	25-Oct-38	6,941	49,393.25	Fixed	11.9500					104.5993
FI 120192Y	KE5000009790	26-May-19	22-Feb-44	6,887	16,303.06	Fixed	12.2000					104.4940
MAR 120173	KE5000006736	11-Apr-17	8-Apr-20	167	190.00	Fixed	10.0000	10.0000	100.4490	100.0000		179,686
MAR 120173	KE5000007210	11-Apr-17	7-Sep-20	313	444.00	Fixed	10.0000	10.0000	101.2100	100.0000		675,414
BONDS SELL-BUY BACK TRANSACTIONS												
FI 120177Y	KE5000007986	27-Nov-17	18-Nov-24	1,852	41,462.40	Fixed	12.5000	9.8500	113.7891	108.6300	107.8547	100,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FKD 120130Y	KE5000006037	1-Jul-13	18-Jun-23	1,324	39,245.20	Fixed	12.3710	9.3600	113.2778	109.1315	109.8705	1,000,000
FKD 120118Y	KE5000009693	26-Feb-19	12-Feb-29	3,399	32,808.00	Fixed	12.4390	11.0000	110.2428	109.2268	104.6734	20,900,000
FKD 120118Y	KE5000009876	19-Aug-19	6-Aug-29	3,574	49,014.90	Fixed	11.5170	10.0000	109.0095	108.9617	100.6462	1,000,000
FKD 120118Y	KE5000009876	19-Aug-19	6-Aug-29	3,574	49,014.90	Fixed	11.5170	11.0000	109.1000	109.0211	100.6462	13,000,000
FKD 120120Y	KE5000008875	26-Sep-12	8-Sep-27	2,874	46,304.95	Fixed	11.0000	9.4000	106.0670	102.9292	89,4470	5,000,000
FI 120114Y	KE5000001108	27-Oct-14	12-Oct-26	2,445	35,490.90	Fixed	11.0000	9.4000	106.0670	102.9292	89,4470	5,000,000
FI 120115Y	KE5000001653	30-May-15	15-Mar-27	2,699	51,159.20	Fixed	11.0000	9.4000	106.0670	102.9292	89,4470	5,000,000
FI 120120Y	KE5000009790	26-May-19	22-Feb-44	6,887	16,303.06	Fixed	12.2000	11.2300	108.4903	107.4203	104.4940	5,000,000
CORPORATE BONDS												
CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES												
CTHB BD 08.06.2013	KE5000002765	19-Jun-15	8-Jun-20	228	3,899.22	FIXED	13.0000					99.9684
CTHB BD 08.06.2013.5	KE5000002872	19-Jun-15	8-Jun-20	228	2,100.77	FIXED	13.9000					100.0000
CTHB BD 08.06.2012.5Y	KE5000002986	19-Jun-15	8-Jun-20	228	2,100.77	FIXED	13.9000					8.5000
KENGEN PUBLIC INFRASTRUCTURE BOND OFFER 2019												
PIB 120201Y	KE1000001741	2-Nov-09	31-Oct-19	7	3,125.00	FIXED	12.5000					97.2995
STANBIC MULTIGRADE MEDIAN TERM NOTE												
STB BD 06/02/2012.90.12.15	KE4000002438	19-Dec-14	8-Dec-21	776	5,080.00	FIXED	12.9500					101.3601
USA FIXED MEDIAN TERM NOTE												
USA BD 14/12/2010.12.15	KE4000003063	22-Dec-14	14-Dec-20	471	7,500.00	FIXED	11.0000					101.9099
EAFI FIXED MEDIAN TERM NOTE												
EAFI BD 06/08/2010.12.15	KE4000001547	23-Mar-15	19-Mar-22	147	5,000.00	FIXED	12.0000					99.9905
EAFI BD 30/03/2012.012.15.17	KE5000007103	3-Apr-17	18-Mar-22	862	6,000.00	FIXED	14.1700					108.9038
REAL BANK FIXED MEDIAN TERM NOTE												
REB BD 01/06/2012.004.12.15	KE5000002104	10-Jun-15	2-Jun-22	962	4,822.40	FIXED	13.2500					100.0000
BEAL PEOPLE MEDIAN TERM NOTE												
BEAL BD 06/08/2010.12.15	KE5000002096	10-Aug-15	28-Feb-20	127	267.10	T B (10Y + 1.00%)						90.0000
BEAL BD 06/08/2010.12.15	KE5000002102	10-Aug-15	3-Apr-20	284	1,006.00	T B (10Y + 1.00%)						91.5181
FAMILY BANK MEDIAN TERM NOTE												
FBB BD 10/04/2010.00.12.15	KE5000003076	26-Oct-15	19-Apr-21	545	1,297.10	FIXED	13.7500					94.6887
FBB BD 10/04/2012.012.15.12.15	KE5000002807	26-Oct-15	19-Apr-21	545	600.70	T B (10Y + 2.00%)						94.7367
FBB BD 10/04/2012.00.12.15	KE5000003697	26-Oct-15	19-Apr-21	545	121.00	FIXED	12.5000					103.7393
NET BOND INVESTMENT CONSIDERATIONS												
Total								Unrealized Bond Loss		Total Dates		
Total								Provision		Provision		
596,495,100								288,566,500		77		26,361
Together, these are factors of key variables to look at when investing in bonds: the bonds' maturity, maturities, credit quality, interest rates, price, yield and tax status.												
Together, these are factors of key variables to look at when investing in bonds: the bonds' maturity, maturities, credit quality, interest rates, price, yield and tax status.												
FK: Finance Kenya Treasury Bonds												